

# EXHIBIT C

Product Name	Facility	Closed	Maturity	Settle Ccy	Current		Rate (*2) at 15:37	USD equiv (a)	Latest Bid (*1) (Loan X 11/3) (b)	Market Value (a) x (b)
					Commitment	Outstanding				
FORD MOTOR COMPANY (12/15/06)	7-YR TERM LOAN	12/15/2006	12/15/2013	USD	45,129,596.33	45,129,596.33	1.00	45,129,596	54.400	24,550,500
TXU ENERGY (10/10/07) CITI	TERM LOAN B-2	10/10/2007	10/10/2014	USD	24,999,999.63	24,999,999.63	1.00	25,000,000	78.406	19,601,500
TXU ENERGY (10/10/07) CITI	TERM LOAN B-3	10/10/2007	10/10/2010	USD	46,946,169.67	46,946,169.67	1.00	46,946,170	78.325	36,770,587
US INVESTIGATION SERVICES 08/21/07	TERM LOAN	8/21/2007	2/21/2015	USD	79,373,496.68	79,373,496.68	1.00	79,373,497	69.000	54,767,713
IMPERIAL TOBACCO SFA 18JUL07	TERM B	7/18/2007	7/18/2010	EUR	78,340,663.60	78,340,663.60	1.26	99,085,271	94.000	93,140,155
CARLSBERG (27OCT07)	A	10/27/2007	extended to 7/2009	GBP	12,805,358.57	12,805,358.57	1.58	20,276,005	98.000	19,870,485
CARLSBERG REFI (12OCT05)	MULTICCY REVOLVER	10/12/2005	10/9/2012	EUR	64,473,684.21	42,231,449.47	1.26	53,414,337	98.000	52,346,051
WEST CORPORATION	TERM B-2 LOAN	10/24/2006	10/24/2013	USD	19,142,811.76	19,142,811.76	1.00	19,142,812	64.667	12,379,082
Provided by Lehman								388,367,687		313,426,073
										350,000,000
										(36,573,927)

1. As for secondary price, we use Loan X Bid price. However, we cannot get it for Carlsberg revolver, we used the same pricing of Term Loan at same date.

(Prices from LoanX are indicative and do not reflect actual executable trading levels)

2. We use mid price of Blomberg page "EURUSD Currency" & "GBPUSD Currency" at 15:37 as of 11/3/2009